

FX Forward Activity

by Report Date

November 1, 2011 to November 30, 2011

COMMON D DEVELOPED
NJ DIVISION OF INVESTMENT

FUND: NJBU

View Date: December 13, 2011



STATE STREET.

Base Currency: USD - US DOLLAR

FX Description	Type Hedge	Trade Date Settle Date	Value Date Fail Days	Crossdeal Exchange Rate	Broker	Amount Purchased	Amount Sold Base Equivalent
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***** No Activity for This Fund *****

FX Forward Activity

by Report Date

November 1, 2011 to November 30, 2011

COMMON D HEDGES

CLIENT MANAGED

FUND: NJDI

View Date: December 13, 2011



STATE STREET

Base Currency: USD - US DOLLAR

FX Description	Type Hedge	Trade Date Settle Date	Value Date Fail Days	Crossdeal	Broker Exchange Rate	Amount Purchased	Amount Sold Base Equivalent
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JAPANESE YEN

BOUGHT JPY / SOLD USD	OPEN	31 Oct 2011	12 Dec 2011		ROYAL BANK OF SCOTLAND PLC 77.940000	9,600,000,000.00 JPY	123,171,670.52 USD
BOUGHT JPY / SOLD USD	OPEN	31 Oct 2011	12 Dec 2011		ROYAL BANK OF SCOTLAND PLC 77.940000	-9,600,000,000.00 JPY	-123,171,670.52 USD
		CANCEL					
BOUGHT JPY / SOLD USD	OPEN	28 Nov 2011	04 Jan 2012		MELLON BANK NA 77.922500	2,300,000,000.00 JPY	29,516,506.79 USD
		OPEN					

JAPANESE YEN Total

Local Purchased	Base Purchased	Local Sold	Base Sold
2,300,000,000.00 JPY	29,516,506.79 USD	0.00 JPY	0.00 USD

FX PURCHASED Total	3	Base Equivalent 29,516,506.79 USD
FX SOLD Total	0	Base Equivalent 0.00 USD
FX CROSSDEAL Total	0	Base Equivalent 0.00 USD
FUND Total		Base Equivalent 29,516,506.79 USD

FX Forward Activity

by Report Date

November 1, 2011 to November 30, 2011

COMMON D EMERGING MORGAN STNLY
MORGAN STANLEY INVESTMENT MGMT
FUND: NJEA

View Date: December 13, 2011



STATE STREET.

Base Currency: USD - US DOLLAR

FX Description	Type Hedge	Trade Date Settle Date	Value Date Fail Days	Crossdeal Exchange Rate	Broker	Amount Purchased	Amount Sold Base Equivalent
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***** No Activity for This Fund *****

FX Forward Activity

by Report Date

November 1, 2011 to November 30, 2011

COMMON D EMERGING WELLINGTON
WELLINGTON MANAGEMENT COMPANY

FUND: NJEM

View Date: December 13, 2011



STATE STREET.

Base Currency: USD - US DOLLAR

FX Description	Type Hedge	Trade Date Settle Date	Value Date Fail Days	Crossdeal Exchange Rate	Broker	Amount Purchased	Amount Sold Base Equivalent
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***** No Activity for This Fund *****

FX Forward Activity

Fund Summary by Report Date

November 1, 2011 to November 30, 2011

COMMON D DEVELOPED
NJ DIVISION OF INVESTMENT

FUND: NJBU

View Date: December 13, 2011



STATE STREET.

Base Currency: USD-US DOLLAR

Local Currency	Local Purchased	Base Purchased	Local Sold	Base Sold
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***** No Activity for This Fund *****

FX Forward Activity

Fund Summary by Report Date

November 1, 2011 to November 30, 2011

COMMON D HEDGES

CLIENT MANAGED

FUND: NJDI

View Date: December 13, 2011



STATE STREET

Base Currency: USD-US DOLLAR

Local Currency	Local Purchased	Base Purchased	Local Sold	Base Sold
JAPANESE YEN	2,300,000,000.00	29,516,506.79	0.00	0.00

		Base Equivalent
FX PURCHASED Total	3	29,516,506.79
		Base Equivalent
FX SOLD Total	0	0.00
		Base Equivalent
FX CROSSDEAL Total	0	0.00
		Base Equivalent
FUND Total		29,516,506.79

FX Forward Activity

Fund Summary by Report Date

November 1, 2011 to November 30, 2011

COMMON D EMERGING MORGAN STNLY
MORGAN STANLEY INVESTMENT MGMT

FUND: NJEA

View Date: December 13, 2011



STATE STREET.

Base Currency: USD-US DOLLAR

Local Currency	Local Purchased	Base Purchased	Local Sold	Base Sold
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***** No Activity for This Fund *****

FX Forward Activity

Fund Summary by Report Date

November 1, 2011 to November 30, 2011

COMMON D EMERGING WELLINGTON
WELLINGTON MANAGEMENT COMPANY

FUND: NJEM

View Date: December 13, 2011



STATE STREET.

Base Currency: USD-US DOLLAR

Local Currency	Local Purchased	Base Purchased	Local Sold	Base Sold
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***** No Activity for This Fund *****